




Market Index		Current Value	1-Month Delta	3-Month Delta	12-Month Delta
	10-Year Treasury	3.92%	40 BPS	24 BPS	209 BPS
	30-Year Conforming	6.68%	52 BPS	14 BPS	259 BPS
	10-Year to 30-Year Spread	2.76%	12 BPS	(10 BPS)	50 BPS